INTISARI

Penelitian ini bertujuan untuk mengetahui pengaruh *earning per share*, *residual income*, *economic value added*, *market value added*, *price earning ratio* terhadap *return* saham pada perusahaan manufaktur yang tercatat di Bursa Efek Indonesia.

Metode penelitian ini menggunakan analisis regresi linier berganda, dimana *earning per share*, *residual income*, *economic value added*, *market value added*, *price earning ratio* sebagai variabel bebas, dan *return* saham sebagai variabel terikatnya. Dalam pengolahan data, penelitian ini menggunakan alat bantu program SPSS 23. Metode pengambilan sampel dalam penelitian ini menggunakan teknik *purposive sampling* atau *non probability sampling* yang merupakan tipe pemilihan sampel sesuai dengan pertimbangan tertentu. Data yang digunakan dalam penelitian, diambil dari laporan keuangan dan kinerja keuangan pada tahun 2011, 2012, 2013, 2014. Sedangkan perusahaan yang diteliti dalam penelitian ini adalah perusahaan manufaktur sektor industri barang konsumsi yang tercatatdi Bursa Efek Indonesia.

Hasil pengujian menunjukkan bahwa *earning per share*, *residual income*, *economic value added*, *market value added*, *price earning ratio*secara bersama-sama berpengaruh signifikanterhadap *return*saham. Sedangkan hasil uji t menyatakan bahwa hanya variabel *earning per share*yang berpengaruh signifikan terhadap *return* saham dan variabel lainnya yaitu *residual income*, *economic value added*, *market value added*, *price earning ratio* tidak berpengaruh signifikan terhadap *return* saham, dan variabel *earning per share* yang mempunyai pengaruh dominan terhadap *return* saham.

Kata kunci : Kinerja perusahaan, *Return* saham, Analisis regresi.

ABSTRACT

The purpose of this research is to find out the influence of earnings per share, residual income, economic value added, and market value added, price earnings ratio to the stock return on manufacturing companies which are listed in Indonesia Stock Exchange.

This research has been carried out by using multiple linear regression analysis in which earning per share, residual income, economic value added, market value added, price earnings ratio as the independent variable, and stock return as the dependent variable. In data management, this research is used SPSS 23 program. The sample collection method has been carried out by using purposive sampling technique and non-probability sampling which is sample selection type in accordance with certain determination. The data has been taken from financial statement and financial performance in 2011, 2012, 2013, and 2014. Meanwhile, the company has been observed by using manufacturing company which engaged in consumption goods industry which is listed at Indonesia Stock Exchange.

The result of this test shows that simultaneously the earning per share, residual income, and economic value added, and market value added, price earnings ratio have significant influence to the stock return. Meanwhile, the result of t test stated that the variable of earning per share has significant influence to the stock return and other variables which are residual income, economic value added, market value added, price earnings ratio does not have any significant influence to the stock return, and variable of earning per share has dominant influence to the stock return.

Keywords: Company performance, stock return, regressions analysis.